



To: "Palchynsky, John N" <jpalchyn@lehman.com>
 cc: "Fleming, Dan (TSY)" <dfleming@lehman.com>, Marco.Brandimarte@jpmorgan.com
 Subject: Re: Collateral Locked Up for Your Review

09/10/2008
 03:48 PM

JP, thanks. Michael Meago has it and has passed the details to our credit team accordingly. Will advise.

Best regards.

☛ "Palchynsky, John N" <jpalchyn@lehman.com>



"Palchynsky, John N"
 <jpalchyn@lehman.com>

To: <Jon.Ciciola@jpmorgan.com>, <Marco.Brandimarte@jpmorgan.com>
 cc: "Fleming, Dan (TSY)" <dfleming@lehman.com>

09/10/2008 03:41 PM

Subject: Collateral Locked Up for Your Review

Jon; Marco,

The below collateral is locked up on BDAS and available for your review.

All securities are locked up in LXG under the contra LGXX2.

1,500mm "BBB-" rated Corporates

500mm "BBB-" rated Asset Backed Securities (ABS)

500mm "A" rated Asset Backed Securities (ABS)

500mm "BBB-" rated PL CMOs

Thank you.

JP

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